



j-Bonds High/Low Report

High/Low for 27/02/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
27/02/2009	CGR3 jBond	16.7670	17.3670	3.58	0.00	0.00	0.00
27/02/2009	R153 jBond	6.7300	6.9300	2.97	0.00	0.00	0.00
27/02/2009	R157 jBond	7.8800	8.0700	2.41	0.00	0.00	0.00
27/02/2009	R186 jBond	8.2750	8.5050	2.78	0.00	0.00	0.00
27/02/2009	R196 jBond	9.3000	9.4350	1.45	0.00	0.00	0.00
27/02/2009	R201 jBond	7.8550	8.0400	2.36	0.00	0.00	0.00
27/02/2009	R203 jBond	8.3300	8.5300	2.40	0.00	0.00	0.00
27/02/2009	R204 jBond	8.3500	8.5500	2.40	0.00	0.00	0.00
27/02/2009	R206 jBond	7.7550	7.9600	2.64	0.00	0.00	0.00
27/02/2009	R207 jBond	8.3950	8.5900	2.32	0.00	0.00	0.00
27/02/2009	R208 jBond	8.4330	8.6270	2.30	0.00	0.00	0.00
27/02/2009	R209 jBond	8.0900	8.3250	2.90	0.00	0.00	0.00
Grand Total:							0.00